



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 21/08/2020

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
<b>Derivatives</b>														
5Y STND	On 21/12/2021	Interest Rate Swap	90.55000	90.55000	90.60000	90.60000					0.00	0.00	0	51.00
AL37	On 05/11/2020	Index Future	749.98800	749.98800	747.67000	747.67000					0.00	0.00	0	0.00
AL37	On 04/02/2021	Index Future	757.77300	757.77300	755.43400	755.43400					0.00	0.00	0	0.00
AL37	On 06/05/2021	Index Future	765.80800	765.80800	763.44600	763.44600					0.00	0.00	0	0.00
AL37	On 05/08/2021	Index Future	774.02100	774.02100	771.63400	771.63400					0.00	0.00	0	0.00
AL7T	On 05/11/2020	Index Future	818.01600	818.01600	817.29200	817.29200					0.00	0.00	0	0.00
AL7T	On 04/02/2021	Index Future	826.50600	826.50600	825.77900	825.77900					0.00	0.00	0	0.00
AL7T	On 06/05/2021	Index Future	835.27100	835.27100	834.53700	834.53700					0.00	0.00	0	0.00
AL7T	On 05/08/2021	Index Future	844.22800	844.22800	843.48800	843.48800					0.00	0.00	0	0.00
ALBI	On 05/11/2020	Index Future	716.15700	716.15700	715.07000	715.07000					0.00	0.00	0	209.00
ALBI	On 04/02/2021	Index Future	723.59100	723.59100	722.49600	722.49600					0.00	0.00	0	0.00
ALBI	On 06/05/2021	Index Future	731.26400	731.26400	730.15900	730.15900					0.00	0.00	0	0.00

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ALBI	On 05/08/2021	Index Future	739.10600	739.10600		737.99000	737.99000			0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33	On 05/11/2020	Bond Future	12.00494	72.00479		12.02360	71.91048			0.00	0.00	0	350.00
ES33	On 04/02/2021	Bond Future	12.28578	72.75249		12.30520	72.65756			0.00	0.00	0	0.00
ES33	On 06/05/2021	Bond Future	12.57179	69.74991		12.59204	69.65414			0.00	0.00	0	0.00
ES33	On 05/08/2021	Bond Future	12.87381	70.50650		12.89499	70.40970			0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 05/11/2020	Bond Future	12.42179	71.17023		12.41957	71.18261			0.00	0.00	0	4,919.00
ES42	On 04/02/2021	Bond Future	12.68420	71.91008		12.68180	71.92300			0.00	0.00	0	0.00
ES42	On 06/05/2021	Bond Future	12.96167	68.41539		12.95913	68.42856			0.00	0.00	0	0.00
ES42	On 05/08/2021	Bond Future	13.24699	69.15789		13.24431	69.17128			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 05/11/2020	GOVI	707.50400	707.50400		706.38200	706.38200			0.00	0.00	0	1,014.00
GOVI	On 04/02/2021	GOVI	714.84700	714.84700		713.71700	713.71700			0.00	0.00	0	0.00
GOVI	On 06/05/2021	GOVI	722.42800	722.42800		721.28700	721.28700			0.00	0.00	0	0.00
GOVI	On 05/08/2021	GOVI	730.17600	730.17600		729.02300	729.02300			0.00	0.00	0	0.00
I2025	On 05/11/2020	Bond Future	140.63080	140.63080		140.30842	140.30842			0.00	23,766,605.20	169	3,954.00
I2025	On 04/02/2021	Bond Future	140.63013	140.63013		140.30495	140.30495			0.00	0.00	0	0.00
I2025	On 06/05/2021	Bond Future	142.15561	142.15561		141.82712	141.82712			0.00	0.00	0	0.00
I2025	On 05/08/2021	Bond Future	142.21337	142.21337		141.88138	141.88138			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 05/11/2020	Bond Future	99.72476	99.72476		99.12651	99.12651			0.00	2,493,119.00	25	5,004.00
I2029	On 04/02/2021	Bond Future	100.78450	100.78450		100.18033	100.18033			0.00	0.00	0	0.00
I2029	On 06/05/2021	Bond Future	100.74870	100.74870		100.13812	100.13812			0.00	0.00	0	0.00
I2029	On 05/08/2021	Bond Future	101.86455	101.86455		101.24734	101.24734			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2033	On 05/11/2020	Bond Future	94.69968	94.69968		94.26163	94.26163			0.00	17,519,440.80	185	10,622.00
I2033	On 04/02/2021	Bond Future	95.70591	95.70591		95.26359	95.26359			0.00	0.00	0	0.00
I2033	On 06/05/2021	Bond Future	95.53928	95.53928		95.09237	95.09237			0.00	0.00	0	0.00
I2033	On 05/08/2021	Bond Future	96.59739	96.59739		96.14566	96.14566			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 05/11/2020	Bond Future	105.21457	105.21457		105.23310	105.23310			0.00	0.00	0	11,074.00
I2038	On 04/02/2021	Bond Future	104.65069	104.65069		104.67001	104.67001			0.00	0.00	0	0.00
I2038	On 06/05/2021	Bond Future	105.78612	105.78612		105.80566	105.80566			0.00	0.00	0	0.00
I2038	On 05/08/2021	Bond Future	105.25151	105.25151		105.27155	105.27155			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 05/11/2020	Bond Future	92.86418	92.86418		91.94234	91.94234			0.00	0.00	0	16,197.00
I2046	On 04/02/2021	Bond Future	93.85107	93.85107		92.91995	92.91995			0.00	0.00	0	0.00
I2046	On 06/05/2021	Bond Future	93.09513	93.09513		92.15415	92.15415			0.00	0.00	0	0.00
I2046	On 05/08/2021	Bond Future	94.12646	94.12646		93.17498	93.17498			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 05/11/2020	Bond Future	95.64157	95.64157		94.87478	94.87478			0.00	0.00	0	14,181.00
I2050	On 04/02/2021	Bond Future	94.78460	94.78460		94.00994	94.00994			0.00	0.00	0	0.00
I2050	On 06/05/2021	Bond Future	95.81292	95.81292		95.03002	95.03002			0.00	0.00	0	0.00
I2050	On 05/08/2021	Bond Future	94.96377	94.96377		94.17234	94.17234			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 05/11/2020	Index Future	254.76300	254.76300		253.92600	253.92600			0.00	0.00	0	1,258.00
IGOV	On 04/02/2021	Index Future	257.47000	257.47000		256.62500	256.62500			0.00	0.00	0	0.00
IGOV	On 06/05/2021	Index Future	260.26200	260.26200		259.40800	259.40800			0.00	0.00	0	0.00
IGOV	On 05/08/2021	Index Future	263.11500	263.11500		262.25100	262.25100			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/09/2020	Jibar Tradeable Future	3.44500	96.55500		3.46500	96.53500			0.00	241,405,000.00	10,000	10,000.00
JIBAR FUTURE	On 21/10/2020	Jibar Tradeable Future	3.44500	96.55500		3.45500	96.54500			0.00	0.00	0	0.00
JIBAR FUTURE	On 18/11/2020	Jibar Tradeable Future	3.44000	96.56000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2020	Jibar Tradeable Future	3.42000	96.58000		3.45500	96.54500			0.00	0.00	0	30,010.00
JIBAR FUTURE	On 20/01/2021	Jibar Tradeable Future	3.42000	96.58000		3.46000	96.54000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/02/2021	Jibar Tradeable Future	3.42000	96.58000		3.48000	96.52000			0.00	0.00	0	0.00
JIBAR FUTURE	On 17/03/2021	Jibar Tradeable Future	3.42500	96.57500		3.49000	96.51000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2021	Jibar Tradeable Future	3.51500	96.48500		3.65500	96.34500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/09/2021	Jibar Tradeable Future	3.66000	96.34000		3.75000	96.25000			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/12/2021	Jibar Tradeable Future	3.85000	96.15000		3.95500	96.04500			0.00	0.00	0	0.00
JIBAR FUTURE	On 16/03/2022	Jibar Tradeable Future	4.01500	95.98500		4.11500	95.88500			0.00	0.00	0	0.00
JIBAR FUTURE	On 15/06/2022	Jibar Tradeable Future	4.24000	95.76000		4.35500	95.64500			0.00	0.00	0	0.00
R186	On 05/11/2020	Bond Future	7.50908	118.50440		7.57930	118.13570		8.82	0.00	35,195,806.80	297	90,918.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R186	On 05/11/2020	Bond Future	6.50	Call	288.83000	0.28883		250.56000	0.25056	288.830	8.54	0.13	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.00	Call	831.31000	0.83131		739.47000	0.73947	831.310	8.65	0.29	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	7.50	Call	1,879.18000	1.87918		1,711.44000	1.71144	1,879.180	8.82	0.50	0.00	0	80.00
R186	On 05/11/2020	Bond Future	7.84	Call	2,907.18000	2.90718		2,685.86000	2.68586	2,907.180	8.98	0.65	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	8.00	Call	3,473.04000	3.47304		3,228.71000	3.22871	3,473.040	9.09	0.71	0.00	0	1,200.00
R186	On 05/11/2020	Bond Future	8.34	Call	4,805.38000	4.80538		4,519.73000	4.51973	4,805.380	9.36	0.81	0.00	0	3,500.00
R186	On 05/11/2020	Bond Future	9.26	Put	75.29000	0.07529		92.84000	0.09284	75.290	9.49	0.04	0.00	0	3,500.00
R186	On 04/02/2021	Bond Future			7.69607	114.45546		7.77028	114.08348		8.23	0.00	0.00	0	50.00
R186	On 04/02/2021	Bond Future	8.00	Put	1,869.56000	1.86956		2,028.42000	2.02842	1,869.560	8.33	0.40	0.00	0	15,177.00
R186	On 06/05/2021	Bond Future			7.89693	115.67032		7.97561	115.29458		7.57	0.00	0.00	0	0.00
R186	On 05/08/2021	Bond Future			8.11540	111.64341		8.19904	111.26373		7.62	0.00	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R197	On 05/11/2020	Bond Future			308.13732	308.13732		307.74829	307.74829			0.00	0.00	0	2,902.00
R197	On 04/02/2021	Bond Future			303.62914	303.62914		303.23735	303.23735			0.00	0.00	0	0.00
R197	On 06/05/2021	Bond Future			306.92324	306.92324		306.52771	306.52771			0.00	0.00	0	0.00
R197	On 05/08/2021	Bond Future			302.39118	302.39118		301.99146	301.99146			0.00	0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R202	On 05/11/2020	Bond Future			212.37155	212.37155		211.75743	211.75743			0.00	0.00	0	8,104.00
R202	On 04/02/2021	Bond Future			210.49448	210.49448		209.87462	209.87462			0.00	0.00	0	0.00
R202	On 06/05/2021	Bond Future			212.77799	212.77799		212.15179	212.15179			0.00	0.00	0	0.00
R202	On 05/08/2021	Bond Future			210.92167	210.92167		210.28870	210.28870			0.00	0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2023	On 05/11/2020	Bond Future			4.51278	108.51849		4.52451	108.49196		1.81	0.00	0.00	0	34,248.00
R2023	On 04/02/2021	Bond Future			4.56130	109.64488		4.57437	109.61854		1.87	0.00	0.00	0	0.00
R2023	On 06/05/2021	Bond Future			4.59986	106.90101		4.61473	106.87462		1.78	0.00	0.00	0	0.00
R2023	On 05/08/2021	Bond Future			4.64122	108.06004		4.65860	108.03345		1.56	0.00	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2030	On 05/11/2020	Bond Future			9.42540	93.53915		9.43808	93.46658		14.97	0.00	20,859,230.45	223	102,381.00
R2030	On 05/11/2020	Bond Future	8.10	Call	312.35000	0.31235		311.90000	0.31190	312.350	14.27	0.11	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.34	Call	493.66000	0.49366		491.82000	0.49182	493.660	14.27	0.16	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	8.36	Call	511.90000	0.51190		509.90000	0.50990	511.900	14.27	0.16	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	8.53	Call	691.32000	0.69132		687.74000	0.68774	691.320	14.29	0.21	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	8.73	Call	973.77000	0.97377		967.67000	0.96767	973.770	14.42	0.27	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.85	Call	1,179.01000	1.17901		1,171.02000	1.17102	1,179.010	14.51	0.31	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	8.86	Call	1,197.25000	1.19725		1,189.09000	1.18909	1,197.250	14.51	0.31	0.00	0	14,160.00

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R2030	On 05/11/2020	Bond Future	9.03	Call	1,538.10000	1.53810	1,526.78000	1.52678	1,538.100	14.64	0.37	0.00	0	15,414.00
R2030	On 05/11/2020	Bond Future	9.04	Call	1,559.77000	1.55977	1,548.25000	1.54825	1,559.770	14.65	0.37	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	9.23	Call	2,009.88000	2.00988	1,994.22000	1.99422	2,009.880	14.80	0.44	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.61	Put	2,058.23000	2.05823	2,105.47000	2.10547	2,058.230	15.05	0.42	0.00	0	3,000.00
R2030	On 05/11/2020	Bond Future	9.65	Put	1,963.80000	1.96380	2,009.96000	2.00996	1,963.800	15.08	0.41	0.00	0	2,500.00
R2030	On 05/11/2020	Bond Future	9.86	Put	1,528.32000	1.52832	1,568.81000	1.56881	1,528.320	15.28	0.34	0.00	0	14,160.00
R2030	On 05/11/2020	Bond Future	9.99	Put	1,304.01000	1.30401	1,341.06000	1.34106	1,304.010	15.43	0.30	0.00	0	5,000.00
R2030	On 05/11/2020	Bond Future	10.06	Put	1,197.30000	1.19730	1,232.55000	1.23255	1,197.300	15.52	0.28	0.00	0	1,000.00
R2030	On 05/11/2020	Bond Future	10.37	Put	814.63000	0.81463	842.46000	0.84246	814.630	15.96	0.21	0.00	0	8,000.00
R2030	On 05/11/2020	Bond Future	10.47	Put	718.02000	0.71802	743.68000	0.74368	718.020	16.11	0.18	0.00	0	3,000.00
R2030	On 04/02/2021	Bond Future			9.63708	90.50603	9.65025	90.43313		14.08	0.00	0.00	0	0.00
R2030	On 04/02/2021	Bond Future	8.20	Call	740.46000	0.74046	734.09000	0.73409	740.460	13.42	0.17	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	8.36	Call	904.18000	0.90418	896.29000	0.89629	904.180	13.42	0.20	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	8.37	Call	915.26000	0.91526	907.26000	0.90726	915.260	13.42	0.21	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	8.86	Call	1,608.19000	1.60819	1,594.01000	1.59401	1,608.190	13.49	0.32	0.00	0	800.00
R2030	On 04/02/2021	Bond Future	9.12	Call	2,125.97000	2.12597	2,107.69000	2.10769	2,125.970	13.66	0.38	0.00	0	1,000.00
R2030	On 04/02/2021	Bond Future	9.20	Call	2,303.61000	2.30361	2,283.98000	2.28398	2,303.610	13.72	0.40	0.00	0	1,600.00
R2030	On 04/02/2021	Bond Future	10.20	Put	2,154.75000	2.15475	2,189.76000	2.18976	2,154.750	14.45	0.34	0.00	0	1,800.00
R2030	On 06/05/2021	Bond Future			9.86035	91.46699	9.87409	91.39346		12.95	0.00	0.00	0	0.00
R2030	On 06/05/2021	Bond Future	7.97	Call	698.46000	0.69846	691.76000	0.69176	698.460	12.29	0.15	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.22	Put	5,895.82000	5.89582	5,948.62000	5.94862	5,895.820	12.44	0.62	0.00	0	700.00
R2030	On 06/05/2021	Bond Future	9.92	Put	3,791.15000	3.79115	3,833.12000	3.83312	3,791.150	12.90	0.47	0.00	0	700.00
R2030	On 05/08/2021	Bond Future			10.10250	88.45358	10.11687	88.37939		12.90	0.00	0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2032	On 05/11/2020	Bond Future			10.31838	87.24026	10.33127	87.16327		18.29	0.00	13,783,961.08	158	119,320.00
R2032	On 05/11/2020	Bond Future	8.94	Call	392.69000	0.39269	392.51000	0.39251	392.690	17.33	0.12	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.11	Call	529.93000	0.52993	528.85000	0.52885	529.930	17.33	0.15	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	9.44	Call	900.85000	0.90085	896.80000	0.89680	900.850	17.33	0.23	0.00	0	1,000.00
R2032	On 05/11/2020	Bond Future	9.61	Call	1,168.26000	1.16826	1,161.96000	1.16196	1,168.260	17.43	0.28	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	10.99	Put	1,386.60000	1.38660	1,425.35000	1.42535	1,386.600	18.88	0.28	0.00	0	3,000.00
R2032	On 05/11/2020	Bond Future	11.08	Put	1,254.56000	1.25456	1,291.10000	1.29110	1,254.560	19.03	0.26	0.00	0	1,000.00
R2032	On 04/02/2021	Bond Future			10.54316	88.14645	10.55653	88.06905		16.54	0.00	0.00	0	60.00
R2032	On 04/02/2021	Bond Future	8.79	Call	667.09000	0.66709	662.27000	0.66227	667.090	15.71	0.15	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	9.29	Call	1,197.20000	1.19720	1,187.89000	1.18789	1,197.200	15.71	0.23	0.00	0	800.00
R2032	On 04/02/2021	Bond Future	10.82	Put	3,169.22000	3.16922	3,212.91000	3.21291	3,169.220	16.60	0.41	0.00	0	800.00
R2032	On 06/05/2021	Bond Future			10.77658	84.93734	10.79050	84.85926		15.92	0.00	0.00	0	0.00
R2032	On 06/05/2021	Bond Future	10.33	Call	3,277.95000	3.27795	3,252.49000	3.25249	3,277.950	15.37	0.43	0.00	0	736.00
R2032	On 06/05/2021	Bond Future	12.57	Put	1,369.64000	1.36964	1,391.01000	1.39101	1,369.640	17.10	0.19	0.00	0	736.00
R2032	On 05/08/2021	Bond Future			11.02223	85.85862	11.03675	85.77978		15.13	0.00	0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R2035	On 05/11/2020	Bond Future			11.05499	86.22391	11.07819	86.07841		20.45	0.00	103,468,692.00	1,200	107,480.00

Contract Details			Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 04/02/2021	Bond Future			11.29346	87.11884		11.31760	86.97222		18.54	0.00	0.00	0	0.00
R2035	On 04/02/2021	Bond Future	10.14	Put	9,022.28000	9.02228	9,140.71000	9.14071	9,022.280	17.51	0.74	0.00	0	650.00	
R2035	On 04/02/2021	Bond Future	11.14	Put	4,842.09000	4.84209	4,930.11000	4.93011	4,842.090	18.44	0.51	0.00	0	650.00	
R2035	On 06/05/2021	Bond Future			11.53183	83.56905		11.55697	83.42102		17.76	0.00	0.00	0	0.00
R2035	On 06/05/2021	Bond Future	10.24	Call	1,886.20000	1.88620	1,853.00000	1.85300	1,886.200	16.80	0.28	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	10.81	Call	3,018.73000	3.01873	2,970.63000	2.97063	3,018.730	17.11	0.39	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	11.32	Put	5,623.31000	5.62331	5,708.82000	5.70882	5,623.310	17.60	0.51	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	11.55	Put	4,929.80000	4.92980	5,008.87000	5.00887	4,929.800	17.81	0.47	0.00	0	1,650.00	
R2035	On 06/05/2021	Bond Future	12.02	Put	3,766.89000	3.76689	3,833.38000	3.83338	3,766.890	18.33	0.38	0.00	0	793.00	
R2035	On 06/05/2021	Bond Future	12.77	Put	2,412.19000	2.41219	2,461.08000	2.46108	2,412.190	19.09	0.27	0.00	0	1,650.00	
R2035	On 05/08/2021	Bond Future			11.78588	84.47532		11.81212	84.32578		16.77	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 05/11/2020	Bond Future			11.35148	81.39620		11.37472	81.25366		21.87	0.00	36,872,478.60	453	140,064.00
R2037	On 04/02/2021	Bond Future			11.58422	77.98684		11.60839	77.84319		20.87	0.00	0.00	0	0.00
R2037	On 04/02/2021	Bond Future	9.65	Call	698.03000	0.69803	685.03000	0.68503	698.030	19.75	0.14	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.35	Put	9,410.43000	9.41043	9,527.57000	9.52757	9,410.430	19.75	0.74	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	10.48	Call	1,701.15000	1.70115	1,671.46000	1.67146	1,701.150	19.75	0.28	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	10.85	Put	7,018.71000	7.01871	7,122.37000	7.12237	7,018.710	20.16	0.64	0.00	0	72.00	
R2037	On 04/02/2021	Bond Future	11.90	Put	3,575.87000	3.57587	3,647.61000	3.64761	3,575.870	21.36	0.41	0.00	0	240.00	
R2037	On 04/02/2021	Bond Future	11.97	Call	5,660.11000	5.66011	5,586.17000	5.58617	5,660.110	21.46	0.61	0.00	0	300.00	
R2037	On 04/02/2021	Bond Future	13.73	Put	858.32000	0.85832	885.53000	0.88553	858.320	22.46	0.13	0.00	0	300.00	
R2037	On 06/05/2021	Bond Future			11.82544	78.81502		11.85060	78.67010		19.03	0.00	0.00	0	0.00
R2037	On 05/08/2021	Bond Future			12.08451	75.41432		12.11081	75.26784		19.01	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution			100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 05/11/2020	Bond Future			11.53044	83.06138		11.56403	82.84521		22.62	0.00	27,742,500.92	334	69,108.00
R2040	On 05/11/2020	Bond Future	9.50	Call	147.45000	0.14745	142.61000	0.14261	147.450	21.07	0.05	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	9.73	Call	237.89000	0.23789	229.95000	0.22995	237.890	21.07	0.07	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	10.00	Call	397.50000	0.39750	384.15000	0.38415	397.500	21.07	0.11	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	10.23	Call	592.19000	0.59219	572.41000	0.57241	592.190	21.07	0.15	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.00	Call	1,904.31000	1.90431	1,848.33000	1.84833	1,904.310	21.93	0.36	0.00	0	2,380.00	
R2040	On 05/11/2020	Bond Future	11.50	Put	3,522.08000	3.52208	3,651.15000	3.65115	3,522.080	22.62	0.49	0.00	0	2,000.00	
R2040	On 05/11/2020	Bond Future	11.70	Put	2,921.10000	2.92110	3,037.35000	3.03735	2,921.100	22.88	0.43	0.00	0	2,000.00	
R2040	On 04/02/2021	Bond Future			11.76215	79.41907		11.79716	79.20099		21.67	0.00	0.00	0	0.00
R2040	On 04/02/2021	Bond Future	9.49	Call	471.91000	0.47191	456.65000	0.45665	471.910	20.41	0.10	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	9.57	Call	524.84000	0.52484	508.01000	0.50801	524.840	20.41	0.11	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.07	Call	968.23000	0.96823	938.98000	0.93898	968.230	20.41	0.17	0.00	0	800.00	
R2040	On 04/02/2021	Bond Future	10.24	Call	1,169.47000	1.16947	1,134.91000	1.13491	1,169.470	20.41	0.20	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.57	Put	5,266.20000	5.26620	5,392.54000	5.39254	5,266.200	21.48	0.51	0.00	0	500.00	
R2040	On 04/02/2021	Bond Future	11.74	Put	4,711.26000	4.71126	4,829.60000	4.82960	4,711.260	21.66	0.48	0.00	0	800.00	
R2040	On 06/05/2021	Bond Future			12.00191	80.26251		12.03843	80.04228		19.60	0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2040	On 05/08/2021	Bond Future	12.25945	76.62721		12.29767	76.40462		19.52	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 05/11/2020	Bond Future	11.63100	79.41826		11.65420	79.27012		23.68	0.00	43,918,297.78	553	49,334.00
R2044	On 05/11/2020	Bond Future	8.87	Call	24.02000	0.02402	23.96000	0.02396	24.020	22.09	0.01	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.29	Call	72.39000	0.07239	71.77000	0.07177	72.390	22.09	0.02	0	300.00
R2044	On 05/11/2020	Bond Future	9.34	Call	81.71000	0.08171	80.95000	0.08095	81.710	22.09	0.03	0	525.00
R2044	On 05/11/2020	Bond Future	9.72	Call	191.64000	0.19164	189.15000	0.18915	191.640	22.09	0.06	0	1,815.00
R2044	On 05/11/2020	Bond Future	9.97	Call	315.83000	0.31583	311.16000	0.31116	315.830	22.09	0.09	0	300.00
R2044	On 05/11/2020	Bond Future	10.02	Call	347.10000	0.34710	341.86000	0.34186	347.100	22.09	0.10	0	1,815.00
R2044	On 05/11/2020	Bond Future	10.04	Call	360.28000	0.36028	354.80000	0.35480	360.280	22.09	0.10	0	525.00
R2044	On 05/11/2020	Bond Future	11.06	Put	5,589.12000	5.58912	5,706.42000	5.70642	5,589.120	22.63	0.66	0	525.00
R2044	On 05/11/2020	Bond Future	11.17	Put	5,102.47000	5.10247	5,215.53000	5.21553	5,102.470	22.82	0.62	0	1,815.00
R2044	On 05/11/2020	Bond Future	11.38	Put	4,262.39000	4.26239	4,366.87000	4.36687	4,262.390	23.17	0.56	0	300.00
R2044	On 05/11/2020	Bond Future	11.43	Put	4,079.16000	4.07916	4,181.52000	4.18152	4,079.160	23.25	0.54	0	1,815.00
R2044	On 04/02/2021	Bond Future	11.85738		75.86325		11.88156	75.71393		22.66	0.00	0	0.00
R2044	On 04/02/2021	Bond Future	9.66	Call	520.51000	0.52051	510.85000	0.51085	520.510	21.37	0.11	0	265.00
R2044	On 04/02/2021	Bond Future	10.29	Put	11,994.71000	11.99471	12,123.95000	12.12395	11,994.710	21.37	0.80	0	265.00
R2044	On 04/02/2021	Bond Future	10.84	Put	8,727.76000	8.72776	8,843.70000	8.84370	8,727.760	21.37	0.70	0	265.00
R2044	On 06/05/2021	Bond Future	12.09138		76.66898		12.11662	76.51823		20.49	0.00	0	0.00
R2044	On 05/08/2021	Bond Future	12.34270		73.11985		12.36913	72.96756		20.42	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 05/11/2020	Bond Future	11.62464	78.08857		11.63739	78.00612		24.25	0.00	5,934,731.32	76	110,579.00
R2048	On 05/11/2020	Bond Future	10.00	Call	325.78000	0.32578	326.90000	0.32690	325.780	22.55	0.09	0	950.00
R2048	On 05/11/2020	Bond Future	11.00	Call	1,654.68000	1.65468	1,647.25000	1.64725	1,654.680	23.02	0.33	0	950.00
R2048	On 04/02/2021	Bond Future	11.85097		78.89914		11.86426	78.81615		21.94	0.00	0	0.00
R2048	On 04/02/2021	Bond Future	10.75	Call	1,790.00000	1.79000	1,777.85000	1.77785	1,790.000	20.65	0.28	0	2,590.00
R2048	On 04/02/2021	Bond Future	11.50	Call	3,632.52000	3.63252	3,608.73000	3.60873	3,632.520	21.66	0.45	0	2,590.00
R2048	On 06/05/2021	Bond Future	12.07645		75.32514		12.09031	75.24146		20.94	0.00	0	0.00
R2048	On 05/08/2021	Bond Future	12.31636		76.14209		12.33087	76.05758		19.64	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 05/11/2020	Bond Future	3.39567	102.03653		3.39361	102.03734		0.18	0.00	0.00	0	7,525.00
R208	On 31/03/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 05/11/2020	Bond Future	10.94815	66.09984		10.96597	66.00339		23.40	0.00	0.00	0	26,167.00
R209	On 04/02/2021	Bond Future	11.15393	66.78646		11.17238	66.68928		21.09	0.00	0.00	0	0.00
R209	On 06/05/2021	Bond Future	11.36579	64.35538		11.38493	64.25732		20.46	0.00	0.00	0	1,420.00

Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest	
R209	On 06/05/2021	Bond Future	10.25	Call	1,992.61000	1.99261	1,968.83000	1.96883	1,992.610	19.45	0.32	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	11.25	Put	4,682.85000	4.68285	4,739.29000	4.73929	4,682.850	20.21	0.49	0.00	0	3,000.00
R209	On 06/05/2021	Bond Future	12.25	Put	2,652.97000	2.65297	2,692.35000	2.69235	2,652.970	21.52	0.32	0.00	0	3,000.00
R209	On 05/08/2021	Bond Future			11.58658	65.05343	11.60646	64.95440		19.64	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R210	On 05/11/2020	Bond Future			184.59601	184.59601	184.13211	184.13211			0.00	2,768,940.15	15	2,243.00
R210	On 04/02/2021	Bond Future			186.55768	186.55768	186.08968	186.08968			0.00	0.00	0	0.00
R210	On 06/05/2021	Bond Future			185.89207	185.89207	185.41933	185.41933			0.00	0.00	0	0.00
R210	On 05/08/2021	Bond Future			187.95109	187.95109	187.47321	187.47321			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R212	On 05/11/2020	Bond Future			166.97189	166.97189	166.89729	166.89729			0.00	0.00	0	6,967.00
R212	On 04/02/2021	Bond Future			166.46825	166.46825	166.39362	166.39362			0.00	0.00	0	0.00
R212	On 06/05/2021	Bond Future			168.27415	168.27415	168.19898	168.19898			0.00	0.00	0	0.00
R212	On 05/08/2021	Bond Future			167.82701	167.82701	167.75116	167.75116			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213	On 05/11/2020	Bond Future			9.87729	83.00981	9.88990	82.93950		17.34	0.00	0.00	0	16,316.00
R213	On 04/02/2021	Bond Future			10.09244	83.87142	10.10551	83.80077		15.61	0.00	0.00	0	0.00
R213	On 06/05/2021	Bond Future			10.30869	81.23232	10.32228	81.16105		15.04	0.00	0.00	0	0.00
R213	On 05/08/2021	Bond Future			10.53983	82.11315	10.55400	82.04117		14.40	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214	On 05/11/2020	Bond Future			11.21933	63.77471	11.21634	63.79111		25.11	0.00	0.00	0	15,786.00
R214	On 04/02/2021	Bond Future			11.42522	64.43667	11.42205	64.45355		22.57	0.00	0.00	0	0.00
R214	On 06/05/2021	Bond Future			11.62962	61.84350	11.62631	61.86063		21.92	0.00	0.00	0	0.00
R214	On 05/08/2021	Bond Future			11.84579	62.51418	11.84232	62.53161		20.96	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0.00	0	0.00
<b>Total for Derivatives :</b>											<b>575,728,804.10</b>	<b>13,688</b>	<b>1 241 442.00</b>	



Contract Details	Strike	Call / Put	MTM Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>											575,728,804.10	13,688	1 241 442.00
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